

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it displays a valid OMB control number.

Substitute for form 1449/PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet 1 of 4

**Complete if known**

Application Number	10/771,993
Filing Date	February 3, 2004
First Named Inventor	Gary Katz
Art Unit	3691
Examiner Name	Campbell, Kellie L.
Attorney Docket Number	245001-2000.2

**U.S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
		US-			

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear	T <sup>6</sup>
		Country Code <sup>3</sup> -Number <sup>4</sup> - Kind Code <sup>5</sup> (if known)				
						<input type="checkbox"/>

**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>6</sup>
		Chicago Board Options Exchange, Incorporated v. International Securities Exchange, LLC, Case No. 07C 0623, Interrogatory Response Nos. 1, 2 and 4	<input type="checkbox"/>
		Ian Domowitz, "A taxonomy of automated trade execution systems", Journal of International Money and Finance, 1993, vol. 12, pages 607-631	<input type="checkbox"/>
		Hughes Leveque et al., "Electronic Trading Systems: Strategic Implications of Market Design Choices", Stern IS-95-19, March 3, 1995, pages 1-28	<input type="checkbox"/>
		Allan D. Grody et al., "Past, Present and Future: The Evolution and Design of Electronic Financial Markets", Stern IS-95-21, November 1993, pages 1-22	<input type="checkbox"/>
		Alex Frino et al., "Price and Time-Priority Versus Pro-Rata Algorithms in Electronically Traded Futures Markets: Simulation Based Performance Characteristics", JEL Classification, October 3, 1998, pages 1-17	<input type="checkbox"/>
		"Screen-Based Trading Committee 1995 Report", December 22, 1995	<input type="checkbox"/>
		"Self-Regulatory Organization; Proposed Rule Change by the Cincinnati Stock Exchange Relating to Small Order Execution Guarantee" 2005 Thomson/West. No Claim to Orig. U.S. Gov't Works, August 15, 1985, pages 1-10	<input type="checkbox"/>
		"Electronic Bulls and Bears: U.S. Securities Markets and Information Technology", September 1990	<input type="checkbox"/>
		"New York Stock Exchange Constitution and Rules", July 15, 1965	<input type="checkbox"/>
		Lisa Dunbar, "Impressive Project Provides Extended Opportunity in CBOT", January 1995	<input type="checkbox"/>
		J. Edward Meeker, "The Work Of The Stock Exchange", 1923	<input type="checkbox"/>
		Jeffrey L. Davis, "A Monitoring Report on the Operation of the Cincinnati Stock Exchange National Securities Trading System", Directorate of Economic and Policy Analysis, May 1981	<input type="checkbox"/>
		"A Report on the Operation of the Cincinnati Stock Exchange National Securities Trading System", Directorate of Economic and Policy Analysis, September 1982	<input type="checkbox"/>

Examiner Signature		Date Considered	
--------------------	--	-----------------	--

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. <sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> See Kind Codes of USPTO Patent Documents at [www.uspto.gov](http://www.uspto.gov) or MPEP 901.04. <sup>3</sup> Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). <sup>4</sup> For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. <sup>5</sup> Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. <sup>6</sup> Applicant is to place a check mark here if English language Translation is attached. This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it displays a valid OMB control number.

Substitute for form 1449/PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet 2

of

4

**Complete if known**

Application Number	10/711,993
Filing Date	February 3, 2004
First Named Inventor	Gary Katz
Art Unit	3691
Examiner Name	Campbell, Kellie L.
Attorney Docket Number	245001-2000.2

**U.S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number Number-Kind Code <sup>2</sup> (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear
		US-			

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document Country Code <sup>2</sup> -Number <sup>3</sup> - Kind Code <sup>4</sup> (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear	T <sup>6</sup>
						<input type="checkbox"/>

**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>6</sup>
		"Rule, CBOE, 93-59 Obligations of DPMs", October 29, 1993, pages 1-3	
		William D. Falloon, "Market Maker: A Sesquicentennial Look at the Chicago Board of Trade",	<input type="checkbox"/>
		Margaret Elliott, "Screen versus Pit: Score One for Project A", March 1997, pages 1-3	<input type="checkbox"/>
		"The End Of Open Outcry?", March 98	<input type="checkbox"/>
		"Corporation Electronic Delivery", Meridian Research, October, 1998	<input type="checkbox"/>
		Asani Sarkar et al., "Electronic Trading on Futures Exchanges", Current Issues in Economics and Finance, vol. 4, no. 1, January 1998	<input type="checkbox"/>
		"Self-Regulatory Organizations; Filing and Order Granting Accelerated Approval of Proposed Rule Change by the Chicago Board Options Exchange, Inc., Relating to System Modifications to the Retail Automated Execution System", Federal Register, vol. 58, no. 182, September 22, 1993	<input type="checkbox"/>
		"Project A User Manual", September 1994	<input type="checkbox"/>
		Ian Domowitz, "Automating the Price Discovery Process: Some International Comparisons and Regulatory Implications", Journal of Financial Services Research, 1992, pages 305-326	<input type="checkbox"/>
		S. Ghon Rhee et al., "The Microstructure of Asian Equity Markets", Journal of Financial Services Research, 1992, pages 437-454	<input type="checkbox"/>
		"Liffe Develops Automated Pit Trading and Order-Routing Systems", 1989	<input type="checkbox"/>
		"Self-Regulatory Organizations; Order Approving Proposed Rule Change and Notice of Filing and Order Granting Accelerated Approval to Amendment Nos. 3 and 4 To Proposed Rule Change By the Chicago Board Options Exchange, Inc. Relating to the Exchange's Rapid Opening System", Federal Register, vol. 64, no. 32, February 18, 1999	<input type="checkbox"/>
		"Code of Federal Regulations", April 1, 1980	<input type="checkbox"/>

Examiner Signature		Date Considered	
--------------------	--	-----------------	--

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. <sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> See Kinds Codes of USPTO Patent Documents at [www.uspto.gov](http://www.uspto.gov) or MPEP 901.04. <sup>3</sup> Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). <sup>4</sup> For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. <sup>5</sup> Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. <sup>6</sup> Applicant is to place a check mark here if English language Translation is attached. This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it displays a valid OMB control number.

Substitute for form 1449/PTO  <b>INFORMATION DISCLOSURE STATEMENT BY APPLICANT</b> (Use as many sheets as necessary)				<b>Complete if known</b>	
				Application Number	10/771,993
				Filing Date	February 3, 2004
				First Named Inventor	Gary Katz
				Art Unit	3691
				Examiner Name	Campbell, Kellie L.
Sheet	3	of	4	Attorney Docket Number	245001-2000.2

U.S. PATENT DOCUMENTS					
Examiner Initials*	Cite No. <sup>1</sup>	Document Number	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear
		Number-Kind Code <sup>2</sup> (if known)			
		US-			

FOREIGN PATENT DOCUMENTS						
Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear	T <sup>6</sup>
		Country Code <sup>3</sup> -Number <sup>4</sup> - Kind Code <sup>5</sup> (if known)				
						<input type="checkbox"/>

NON PATENT LITERATURE DOCUMENTS						
Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.				T <sup>6</sup>
		Mark D. Griffiths et al., "Information flows and open outcry: evidence of imitation trading", Journal of International Financial Markets, Institutions and Money, 1988, vol. 8, pages 101-116				<input type="checkbox"/>
		Richard J. Teweles et al., "The Stock Market, Fifth Edition", 1987				<input type="checkbox"/>
		"Constitution and Rules", Chicago Board Options Exchange, February 1997				<input type="checkbox"/>
		Daniel Friedman et al., "The Double Auction Market", Institutions Theories and Evidence, June 1991				<input type="checkbox"/>
		"Equities Trading Manual", May 1997				<input type="checkbox"/>
		"Screen-Based Trading Systems for Derivative Products", The Technical Committee of the International Organization of Securities Commissions, June 1990				<input type="checkbox"/>
		Affidavit of Paul Forrest Hickman, September 25, 2008				<input type="checkbox"/>
		"Georgetown University School of Business Working Paper Series Listing", July 1996				<input type="checkbox"/>
		"The Toronto Stock Exchange", Regulatory Notice 96-15, July 12, 1996				<input type="checkbox"/>
		Lawrence E. Harris, "Liquidity, Trading Rules, and Electronic Trading Systems", Monograph Series in Finance and Economics, 1990				<input type="checkbox"/>
		Robert A. Schwartz, "Reshaping The Equity Market A Guide For The 1990s"				<input type="checkbox"/>
		Yakov Amihud et al., "A New Approach To The Regulation of Trading Across Securities Markets", New York University Law Review, vol. 71, no. 6, December 1996				<input type="checkbox"/>
		"Alternative Structures For Securities Markets Second International Forum" Practical Implications of Applied Research For Emerging Market Microstructure", September 19-20, 1996				<input type="checkbox"/>

Examiner Signature	Date Considered
--------------------	-----------------

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. <sup>1</sup>Applicant's unique citation designation number (optional). <sup>2</sup>See Kinds Codes of USPTO Patent Documents at [www.uspto.gov](http://www.uspto.gov) or MPEP 901.04. <sup>3</sup>Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). <sup>4</sup>For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. <sup>5</sup>Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. <sup>6</sup>Applicant is to place a check mark here if English language translation is attached. This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.

Under the Paperwork Reduction Act of 1995, no persons are required to respond to a collection of information unless it displays a valid OMB control number.

Substitute for form 1449/PTO

**INFORMATION DISCLOSURE  
STATEMENT BY APPLICANT**

(Use as many sheets as necessary)

Sheet 4 of 4

**Complete if known**

Application Number	10/771,993
Filing Date	February 3, 2004
First Named Inventor	Gary Katz
Art Unit	3691
Examiner Name	Campbell, Kellie L.
Attorney Docket Number	245001-2000.2

**U.S. PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Document Number Number-Kind Code <sup>2</sup> (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear
		US-			

**FOREIGN PATENT DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Foreign Patent Document Country Code <sup>2</sup> -Number <sup>3</sup> - Kind Code <sup>4</sup> (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, where Relevant Passages or Relevant Figures Appear	T <sup>6</sup>
						<input type="checkbox"/>

**NON PATENT LITERATURE DOCUMENTS**

Examiner Initials*	Cite No. <sup>1</sup>	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	T <sup>6</sup>
		F.L. Garcia, "Encyclopedia of Banking and Finance", The Bankers Publishing Company, June 15, 1962	<input type="checkbox"/>
		Kalman J. Cohen et al., "The Microstructure of Securities Markets", Prentice-Hall, pages 151-168	<input type="checkbox"/>
		Marshall E. Blume et al., "Quotes, Order Flow, and Price Discovery", Rodney L. White Center for Financial Research, 1996	<input type="checkbox"/>
		Kalman J. Cohen et al., "The Microstructure of Securities Markets", Prentice-Hall, pages 13-47	<input type="checkbox"/>
		Jonathan R. Macey et al., "The Law and Economics of Best Execution", Journal of Financial Intermediation, 1997, vol. 6, 188-223	<input type="checkbox"/>
		Andrew W. Lo, "The Industrial Organization and Regulation of the Securities Industry", The University of Chicago Press	<input type="checkbox"/>
		Patrick J. Leahy et al., "FUTURES MARKETS Information on Six Foreign Automated Trading Systems", GAO, April 1990	<input type="checkbox"/>
		Margaret Elliott, "Screen versus Pit: Score One for Project A", DerivativesStrategy.com, March 1997	<input type="checkbox"/>
		Carol A. Burke, "Proposed Rule Changes for Project A. CBOT Reference File #1449", Chicago Board of Trade, January 24, 1992	<input type="checkbox"/>
		Letter from Paul J. Draths regarding "Proposal To Adopt New Project A Chapter XX To Govern Trading On The Project A System", Chicago Board of Trade, December 13, 1991	<input type="checkbox"/>
		Chicago Board of Trade Project A Customer Information Statement	<input type="checkbox"/>
		World Bank Policy	<input type="checkbox"/>

Examiner Signature	Date Considered
--------------------	-----------------

\*EXAMINER: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant. <sup>1</sup> Applicant's unique citation designation number (optional). <sup>2</sup> See Kinds and Codes of USPTO Patent Documents at [www.uspto.gov](http://www.uspto.gov) or MPEP 901.04. <sup>3</sup> Enter Office that issued the document, by the two-letter code (WIPO Standard ST.3). <sup>4</sup> For Japanese patent documents, the indication of the year of the reign of the Emperor must precede the serial number of the patent document. <sup>5</sup> Kind of document by the appropriate symbols as indicated on the document under WIPO Standard ST.16 if possible. <sup>6</sup> Applicant is to place a check mark here if English language translation is attached. This collection of information is required by 37 CFR 1.97 and 1.98. The information is required to obtain or retain a benefit by the public which is to file (and by the USPTO to process) an application. Confidentiality is governed by 35 U.S.C. 122 and 37 CFR 1.14. This collection is estimated to take 2 hours to complete, including gathering, preparing, and submitting the completed application form to the USPTO. Time will vary depending upon the individual case. Any comments on the amount of time you require to complete this form and/or suggestions for reducing this burden, should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, P.O. Box 1450, Alexandria, VA 22313-1450. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Commissioner for Patents, P.O. Box 1450, Alexandria, VA 22313-1450.

If you need assistance in completing the form, call 1-800-PTO-9199 (1-800-786-9199) and select option 2.